Econometric Theory, 6, 1990, 293. Printed in the United States of America.

ERRATA

There are some errors in the paper by Victoria Zinde-Walsh, "Some Exact Formulae for Autoregressive Moving Average Processes," *Econometric Theory* 4 (1988): 384–402. The following is a list of corrections.

On page 393 the $\iota * \iota$ matrices E_1, E_2 should be replaced by their transposes E_1', E_2', respectively, throughout. In (3.21) the expression $(S_3 - E_2 A_3)$ should be replaced by $(S_3 - \Gamma E_2' \Gamma A_3)$ in the definitions of both T_1 and T_3. In (3.8), (3.21), (5.1), and (5.2) the entry in the bottom right-hand corner should be pre- and post-multiplied by Γ. In (3.6) the matrix $\bar{B}$ is obtained as the negative of the matrix denoted $\bar{B}$ in the previous section 3.1. In (3.19) the top bar was omitted in $\bar{E}_2$. The top bar was also omitted in $\bar{E}_1$ on the second to last line of p. 392. In (5.1) D'^{-1} rather than D^{-1} should appear in all the matrix entries in the second column; D'^{-1} should premultiply the parentheses in the top left and bottom right corners instead of D^{-1} postmultiplying them. In (5.2) transposes were omitted on D in the second entries on the first and last lines; in the second line of the second column, the second time A_2 appears it should be transposed.

A program which calculates the $T * T$ matrix Σ_T^{-1} is available on request. The author is grateful to John Galbraith for pointing out some of the errors.

 0266-4666/90 $5.00 + .00